



## Market Notice

**Number:** F4332  
**Date** 14 June 2010

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### New Can-Do Option

The following new Can-Do Option (XSRQ) has been added to the list with immediate effect and available for trading today, 14 June 2010

#### Summary Contract Specifications

<b>Futures Contract</b>	<b>Can-Do XSRQ</b>
<b>Code</b>	XSRQ
<b>Underlying Instrument</b>	Digital Down-and-In Barrier options on the underlying basket as per Annexure A
<b>Contract Size</b>	<b>1 Future contract = 100 Shares</b>
<b>Expiry Dates &amp; Times</b>	17h00 on 10 September 2010
<b>Quotations</b>	Index Level (with 2 decimal points)
<b>Minimum Price Movement</b>	R0.01 (0.01 in the share price)
<b>Expiry Valuation Method</b>	Weighted sum of individual single stock option premiums to two decimals
<b>Settlement Method</b>	Cash settled
<b>Clearing House Fees</b>	See Can-Do Booking Fee Schedule: <a href="http://www.jse.co.za/cdo/booking_fee_schedule.jsp">http://www.jse.co.za/cdo/booking_fee_schedule.jsp</a>
<b>Initial Margin</b>	R256,000



JSE Limited Registration Number: 2005/022939/06  
One Exchange Square, Gwen Lane, Sandown, South Africa.  
Private Bag X991174, Sandton, 2146, South Africa. Telephone:  
+27 11 520 7000, Facsimile: +27 11 520 8584, [www.jse.co.za](http://www.jse.co.za)

**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons  
**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe  
**Alternate Director:** J Berman

<b>Class Spread Margin</b>	R 128,000
<b>V.S.R.</b>	3.5
<b>Expiry Date</b>	10 September 2010

Should you have any queries regarding Can-Do Options, please contact the Can-Do team on (011)520-7399 or [cando@jse.co.za](mailto:cando@jse.co.za).

#### Annexure A

Please note that this Can-Do is an exotic option and the option will be loaded as a future. Thus the value displayed as the fair market value on a daily basis will be the fair value of the option premium.

#### Annexure A

Share Number	Ticker	Nominal Amount	Weight	Digital Payout	Strike Percentage	Strike
1	ABL	20,000,000	28.57%	100%	60%	18.81
2	MTN	10,000,000	14.29%	100%	60%	62.99
3	SAB	20,000,000	28.57%	100%	60%	133.20
4	SOL	20,000,000	28.57%	100%	60%	166.73
		<u>70,000,000</u>	<u>100.00%</u>			

**Allan Thomson**  
**Director: Trading**  
**Tel: +27 11 520 7082**  
**Fax: +27 11 520 7551**  
**E-mail Address [allant@jse.co.za](mailto:allant@jse.co.za)**

**Distributed by the Company Secretariat +27 11 520 7591**